



Heather Shirley Smith  
Deputy General Counsel

Duke Energy  
40 W. Broad Street  
Suite 690  
Greenville, SC 29601

o: 864.370.5045  
f: 864.370.5183

heather.smith@duke-energy.com

February 26, 2021

**VIA ELECTRONIC FILING**

The Honorable Jocelyn G. Boyd  
Chief Clerk/Executive Director  
Public Service Commission of South Carolina  
101 Executive Center Drive, Suite 100  
Columbia SC 29210

**Re: Joint Petition of Duke Energy Carolinas, LLC and Duke Energy Progress, LLC for an Accounting Order to Defer the Impact of Interest Rate Management Accounts**  
**Docket Number: 2015-95-E**

Dear Ms. Boyd:

In Order No. 2015-222, issued April 24, 2015, the Commission approved the deferral of the “market-to-market” impact of Interest Rate Management Agreements under ASC 980 and directed Duke Energy Carolinas, LLC (“DEC”) and Duke Energy Progress, LLC (“DEP”) to file with the Commission, and send to the Office of Regulatory Staff, yearly reports on the status of the deferred accounts. In compliance with the terms of the Order, DEC and DEP submit the attached Annual Filing on Status of Deferred Accounts related to Interest Management Agreements report.

Sincerely,

Heather Shirley Smith

Enclosure

cc: Dawn Hipp, Office of Regulatory Staff  
Jeffery M. Nelson, Esq. Office of Regulatory Staff  
Michael Seaman-Huynh, Office of Regulatory Staff

**Duke Energy Carolinas (DEC) and Duke Energy Progress (DEP)****DOCKET NO. 2015-95-E****Annual Filing on Status of Deferred Accounts related to Interest Rate Management Agreements****For Calendar Year 2020**

<b>DEC</b>	<b>Beginning Balance</b>	<b>Ending Balance</b>
Deferred Account Number	As of 1/1/2020	As of 12/31/2020
0182410 - Interest Rate Swap Reg Asset	146,875,252	156,977,973

<b>DEP</b>	<b>Beginning Balance</b>	<b>Ending Balance</b>
Deferred Account Number	As of 1/1/2020	As of 12/31/2020
0182410 - Interest Rate Swap Reg Asset	897,610	897,610
0176002 - 3rd Party Derivative Asset Long-Term	-	2,276,804
0254002 - Interest Rate Swap Reg Liability	(628,994)	(897,610)
Total	268,616	2,276,804